On fundamental diagram of stochastic cellular automata with a quadratic conserved quantity

Kazushige Endo¹a), Daisuke Takahashi¹, and Junta Matsukidaira²

¹ Major in Pure and Applied Mathematics, Waseda University, 3-4-1, Okubo, Shinjuku-ku, Tokyo 169-8555, Japan
² Department of Applied Mathematics and Informatics, Ryukoku University, 1-5, Yokotani, Seta Oe-cho, Otsu, Shiga 520-2194, Japan

a) k-endo9655@fuji.waseda.jp

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Abstract: We report the exact analysis of asymptotic behavior for some stochastic cellular automata with a quadratic conserved quantity. There exists a reduction from the cellular automaton with a quadratic conserved quantity to that with a primary through a transformation of variable. Exact analysis about the asymptotic behavior is made utilizing this relation.

Key Words: cellular automaton, fundamental diagram, conserved quantity

1. Introduction
1.1 Cellular automaton defined by transportation
Cellular automaton (CA) has been proposed as a simple mathematical model of various phenomena [1]. Both its space variable, ‘site’, and time variable are discrete. A state variable takes a value in a finite set. Constructing a rule that determines its time evolution is simple, flexible and diverse. Due to these properties, introducing random variables to the model is easy. Stochastic CAs as well as deterministic CAs have been vastly studied and applied to physical phenomena such as combustion [2] and crystal growth [3], and advective phenomena such as fluid flow and network transmission [4, 5].

In this article, we investigate CAs which model transportation of objects such as mass and information. When we analyze transportation phenomena, the concept of conservation law is important. If there is no creation or annihilation of objects in the process of transportation, conservation law holds [6].

Another important concept of transportation phenomena is a phase transition which is observed in the case of objects with excluded volume interactions. In the field of traffic flow theory, it is well known that the transition from free-flow phase to congestion phase occurs as cars density increase. To analyze the phase transition, a ‘fundamental diagram’ (FD) that describes a relation between the density of objects and the mean flux over space (and time) is useful [7].
As a model of transportation phenomena, a binary CA (CA of which state value is 1 or 0) that conserves the number of sites of state value 1 (or 0), which we call ‘particle CA’, is often used and its dynamics have been studied extensively using FD [8, 9]. Various stochastic particle CAs have also been proposed in order to take account of the effect of fluctuation of transportation, and studied from theoretical viewpoint of statistical mechanics [10].

1.2 Stochastic extension of ECA184 and its fundamental diagram

We consider a 1+1 dimensional stochastic binary CA of a finite number of neighbors with conserved quantities of which FD is independent of initial data and is determined uniquely by the density and a parameter by which a random variable is characterised. In statistical mechanics of transportation phenomena, an analytic expression of FD which depends on density and parameters is useful for analyzing global asymptotic flow.

We show an example of CAs that is constructed from ‘elementary cellular automaton’ (ECA) of rule number 184 by introducing a random variable preserving its conserved quantity. We call the stochastic system ‘SECA184’ shortly. The evolution rule of SECA184 is defined by

\[
\begin{align*}
  u_{j}^{n+1} &= u_{j}^{n} + q_{j-1}^{n} - q_{j}^{n}, \\
  q_{j}^{n} &= \min(a_{j}^{n}, u_{j}^{n}, 1 - u_{j+1}^{n}),
\end{align*}
\]

where \( j \) is an integer site number, \( n \) an integer time, \( u_{j}^{n} \) and \( a_{j}^{n} \) binary state variables that take value 0 or 1. The parameter \( a_{j}^{n} \) is stochastic defined for every \( j \) and \( n \) independently by

\[
\begin{align*}
  a_{j}^{n} &= \begin{cases} 
    1 & \text{(probability } \alpha) \\
    0 & \text{(1} - \alpha) 
  \end{cases},
\end{align*}
\]

where \( \alpha \) is constant satisfying \( 0 \leq \alpha \leq 1 \). Figure 1 shows an example of a time evolution in the case of \( \alpha = 0.65 \). We assume the periodic boundary condition for space sites and \( K \) denotes the number of sites. Mean flux over the space sites in the limit of \( n \to \infty \) is defined by

\[
Q = \lim_{n \to \infty} \frac{1}{K} \sum_{j=1}^{K} q_{j}^{n}.
\]

Figure 2 shows that \( Q \) is determined uniquely by \( \rho_{1} \) (density of \( u \)) and \( \alpha \), and is independent of initial data. The analytic expression of this FD was first given by Schadschneider and Schreckenberg as follows [10]:

\[
Q = \frac{1 - \sqrt{1 - 4\alpha \rho_{1}(1 - \rho_{1})}}{2}.
\]

1.3 ECAs with a quadratic conserved quantity

It is known that there are ECAs with a conserved quantity of higher order [6,11–14]. If an average of \( n \)-th order quantity of state value \( u \) is conserved, we call it the conserved quantity of order \( n \). For
example, ECA212 and ECA84 have a conserved quantity which is the sum of quadratic density of pattern 01 and 10. For later discussions, we use the notation $\rho_{x_1x_2 \ldots x_k}$ which means the density of pattern $x_1x_2 \ldots x_k$. We discuss two evolutional systems relating each other through a transformation and treat densities of both systems. To avoid confusion, we use symbols $\rho$ and $\sigma$ denoting that of each system.

### 1.3.1 ECA212

Time evolution equation of ECA212 is given by

$$v_{j+1}^n = v_j^n \oplus \min(v_{j-1}^n \oplus v_j^n, 1 - v_j^n \oplus v_{j+1}^n). \quad (5)$$

Note that we use the symbol $v$ instead of $u$ denoting state value and the operator $\oplus$ is a binary operation defined by

$$x \oplus y = x + y \mod 2 \quad (x, y \in \{0, 1\}). \quad (6)$$

We have the following formulas for $x \in \{0, 1\}$,

$$x \oplus 0 = 0 \oplus x = x, \quad x \oplus 1 = 1 \oplus x = 1 - x, \quad x \oplus x = 0. \quad (7)$$

The evolution rule (5) of ECA212, which is equivalent to ECA142 through the reflection of space, can be written in the following transition table [12].

$$\begin{array}{cccccccc}
  v_{j+1}^n & v_j^n & v_{j+1}^n \\
\hline
  111 & 110 & 101 & 100 & 011 & 010 & 001 & 000 \\
\end{array} \quad (8)$$

An example of time evolution of ECA212 is shown in Fig. 3.

Considering the transformation

### Fig. 3. Example of time evolution of ECA212.
we obtain the following time evolution equation on \( u \) from (5),
\[
    u_j^{n+1} = u_j^n \ominus \min(u_j^{n-1}, 1 - u_j^n) \ominus \min(u_j^n, 1 - u_{j+1}^n).
\]
(10)
If we replace the first and the second \( \oplus \) of (10) by + and \( - \) respectively, we obtain
\[
    u_j^{n+1} = u_j^n + \min(u_j^{n-1}, 1 - u_j^n) - \min(u_j^n, 1 - u_{j+1}^n).
\]
(11)
Since RHS's of (10) and (11) give the same value if \( u \) is restricted to \( u \in \{0, 1\} \), we can use (11) in place of (10).

Equation (11) (or (10)) is nothing but ECA184, and it has a conserved quantity \( \rho \). Therefore, ECA212 defined by (5) or (8) has the following quadratic conserved quantity through (9) [12–14].

\[
    \sigma_{01} + \sigma_{10} = \frac{1}{K} \sum_{j=1}^{K} u_j^n \oplus v_{j+1}^n.
\]
(12)

To avoid the confusion, we use the symbols \( \rho \) and \( \sigma \) for the density of \( u \) and \( v \) respectively. Note that \( \sigma_{01} = \sigma_{10} \) and both \( \sigma_{01} \) and \( \sigma_{10} \) are conserved for the periodic boundary condition or the boundary condition \( \lim_{|j| \to \infty} u_j^n = 0 \) in the infinite domain. Hereafter, we assume the condition \( \sigma_{01} = \sigma_{10} \).

1.3.2 ECA84

The transition table of ECA84 is given by the following table.

<table>
<thead>
<tr>
<th>( v_{j-1}^n ) ( v_j^n ) ( v_{j+1}^n )</th>
<th>111</th>
<th>110</th>
<th>101</th>
<th>100</th>
<th>011</th>
<th>010</th>
<th>001</th>
<th>000</th>
</tr>
</thead>
<tbody>
<tr>
<td>( v_{j+1}^n )</td>
<td>0</td>
<td>1</td>
<td>0</td>
<td>1</td>
<td>0</td>
<td>1</td>
<td>0</td>
<td>0</td>
</tr>
</tbody>
</table>

We rewrite this table in the form of 4 neighbors.

<table>
<thead>
<tr>
<th>( v_{j-1}^n ) ( v_j^n ) ( v_{j+1}^n ) ( v_{j+2}^n )</th>
<th>1111</th>
<th>1110</th>
<th>1101</th>
<th>1100</th>
<th>1011</th>
<th>1010</th>
<th>1001</th>
<th>1000</th>
</tr>
</thead>
<tbody>
<tr>
<td>( v_{j+1}^n )</td>
<td>00</td>
<td>01</td>
<td>10</td>
<td>10</td>
<td>11</td>
<td>00</td>
<td>01</td>
<td>10</td>
</tr>
<tr>
<td>( v_{j+2}^n )</td>
<td>0111</td>
<td>0110</td>
<td>0101</td>
<td>0100</td>
<td>0011</td>
<td>0010</td>
<td>0001</td>
<td>0000</td>
</tr>
</tbody>
</table>

We can easily show
\[
    \sigma_{01}^{n+1} = \sigma_{1110}^n + \sigma_{0101}^n + \sigma_{0110}^n + \sigma_{0010}^n = \sigma_{10}^n.
\]
(15)
\[
    \sigma_{10}^{n+1} = \sigma_{1101}^n + \sigma_{1001}^n + \sigma_{1000}^n + \sigma_{0101}^n = \sigma_{10}^n.
\]
(16)
from this table, and have
\[
    \sigma_{01}^{n+1} = \sigma_{10}^{n+1} = \sigma_{10}^n.
\]
(17)
Thus \( \sigma_{10}^n \) and \( \sigma_{01}^n \) are both conserved and equivalent to each other.

We can express the transition table (13) by the equation,
\[
    v_j^{n+1} = v_j^n \ominus \min(v_{j-1}^n \oplus v_j^n + v_{j+1}^n, 1 - v_j^n \oplus v_{j+1}^n).
\]
(18)
An example of time evolution of ECA84 is shown in Fig. 4.

If we consider the same transformation as (9),
\[
    u_j^n = v_{j-1}^n \oplus v_j^n,
\]
(19)
to (18), we can derive the evolution equation for some specific boundary conditions. Consider the infinite space and the boundary condition \( \lim_{|j| \to \infty} v_j^n = 0 \), we have
\[
    u_j^{n+1} = u_j^n \ominus \min\left( \sum_{i=j+1}^{\infty} u_i^n, 1 - u_j^n \right) \ominus \min\left( \sum_{i=j+1}^{\infty} u_i^n, 1 - u_{j+1}^n \right).
\]
(20)
where $\oplus_{i=k_1}^{k_2} f_i$ means

$$\oplus_{i=k_1}^{k_2} f_i = f_{k_1} \oplus f_{k_1+1} \oplus \cdots \oplus f_{k_2}. \quad (21)$$

Furthermore, (20) can be rewritten by conservation form

$$u_{j+1}^n = u_j^n + \min\left( u_{j-1}^n, 1 - u_j^n \right) - \min\left( u_j^n, 1 - u_{j+1}^n \right), \quad (22)$$

for the binary value $u \in \{0, 1\}$. This form means that $\rho_1$ is conserved.

However, if we consider the periodic boundary for finite space sites, the inverse transformation of (19) becomes indefinite. To avoid this difficulty, we use the following notation to express the solution on $u$. The densities $\sigma_{01}^n$ and $\sigma_{10}^n$ are both conserved for ECA84 and they are equal to each other. Using the transformation (19), this quantity becomes the density of the sites $u = 1$. Therefore, we can regard the sites of $u = 1$ as moving particles. Let us distinguish two kinds of particle $u_j^n = 1$ corresponding to $(v_{j-1}^n, v_j^n) = (0, 1)$ and $(v_{j-1}^n, v_j^n) = (0, 1)$ respectively. We define the former by $u_j^n = L$ and the latter by $u_j^n = R$. The following is an example of this notation.

$$v_j^n : \ldots 000111100010011000 \ldots$$
$$u_j^n : \ldots 00000000000LRLRLRLO00 \ldots \quad (23)$$

The symbols $L$ and $R$ mean the left and the right ends of sequence $11\ldots1$ of $v$ respectively.

The time evolution rule of $u$ is expressed by the motion rule of $L$ and $R$ as Lagrangian expression.

- If $L$ is adjacent to the left of $R$, it does not move. Otherwise it moves to the adjacent left site to its nearest right $R$.
- If $R$ at site $j$ is adjacent to the left of $L$, it does not move. Otherwise it moves to its nearest right site.

Note that this rule can be applied to the periodic boundary condition.

In this article, we propose stochastic extensions of ECA212 and ECA84 introducing the stochastic parameter preserving their quadratic conserved quantity. We call the stochastic extensions SECA212 and SECA84 respectively. Moreover we derive the analytic expressions of FD for SECA212 and SECA84.

2. Analytic expression of FD of SECA212

We obtain SECA184 (1) by introducing the random variable preserving the conserved quantity. Using this fact, ECA212 can be randomized through the transformation (9). The process of this randomization is as follows:

$$\text{SECA184}: u_{j+1}^n = u_j^n + \min(a_{j-1}^n, u_{j-1}^n, 1 - u_j^n) - \min(a_j^n, u_j^n, 1 - u_{j+1}^n)$$

\[ \downarrow \] (equivalent as a binary system)
SECA184: $u_{j}^{n+1} = u_{j}^{n} \oplus \min(a_{j-1}^{n}, u_{j-1}^{n}, 1 - u_{j}^{n}) \oplus \min(a_{j}^{n}, u_{j}^{n}, 1 - u_{j+1}^{n})$

$u_{j}^{n} = v_{j-1}^{n} \oplus v_{j}^{n}$ (transformation)

SECA212: $v_{j}^{n+1} = v_{j}^{n} \oplus \min(a_{j}^{n}, u_{j-1}^{n} \oplus v_{j}^{n}, 1 - v_{j}^{n} \oplus v_{j+1}^{n})$

(24)

where $a_{j}^{n}$ is stochastic defined by

$$a_{j}^{n} = \begin{cases} 1 & \text{(probability } \alpha) \\ 0 & \text{(1 - } \alpha) \end{cases}. \tag{25}$$

The process shows clearly that $\sigma_{01} + \sigma_{10}$ is conserved for SECA212. The transition table of SECA212 is as follows.

<table>
<thead>
<tr>
<th>$v_{j-1}^{n} v_{j}^{n}$</th>
<th>111</th>
<th>110</th>
<th>101</th>
<th>100</th>
<th>011</th>
<th>010</th>
<th>001</th>
<th>000</th>
</tr>
</thead>
<tbody>
<tr>
<td>$v_{j}^{n+1}$</td>
<td>1</td>
<td>1</td>
<td>0</td>
<td>0</td>
<td>$a_{j}^{n}$</td>
<td>1</td>
<td>0</td>
<td>0</td>
</tr>
</tbody>
</table>

(26)

An example of time evolution of SECA212 is shown in Fig. 5. The mean flux of SECA184 reduces to

$$Q = \lim_{n \to \infty} \frac{1}{K} \sum_{j=1}^{K} \min(a_{j}^{n}, v_{j-1}^{n} \oplus v_{j}^{n}, 1 - v_{j}^{n} \oplus v_{j+1}^{n}). \tag{27}$$

for SECA212 by the transformation. If $u_{j}^{n} = 1$, $(v_{j-1}^{n}, v_{j}^{n})$ is equal to $(0, 1)$ or $(1, 0)$. Thus $Q$ shows the mean flux of borders between sequences of one or more 0’s and 1’s in SECA212. FD of SECA212 is easily obtained by replacing the horizontal axis of FD of SECA184 of Fig. 2 by $2\sigma_{01} (= \sigma_{01} + \sigma_{10})$ and the vertical axis by $Q$ in (27). Thus the analytic expression of FD of SECA212 is

$$Q = \frac{1 - \sqrt{1 - 8\alpha\sigma_{01}(1 - 2\sigma_{01})}}{2}. \tag{28}$$

3. Analytic expression of FD of SECA84

3.1 Definition of SECA84

We can introduce an external variable ($a_{j}^{n} \in \{0, 1\}$) into ECA84 (18) preserving the conserved quantity $\sigma_{01} (= \sigma_{10})$. The evolution equation of SECA84 is defined by

$$v_{j}^{n+1} = v_{j}^{n} \oplus \min(\min(a_{j}^{n}, v_{j-1}^{n} \oplus v_{j}^{n}) + v_{j+1}^{n}, 1 - v_{j}^{n} \oplus v_{j+1}^{n}), \tag{29}$$

where

$$a_{j}^{n} = \begin{cases} 1 & \text{(probability } \alpha) \\ 0 & \text{(1 - } \alpha) \end{cases}. \tag{30}$$

The evolution rule of this equation is expressed by the following equivalent binary transition table.

<table>
<thead>
<tr>
<th>$v_{j-1}^{n} v_{j}^{n} v_{j+1}^{n}$</th>
<th>111</th>
<th>110</th>
<th>101</th>
<th>100</th>
<th>011</th>
<th>010</th>
<th>001</th>
<th>000</th>
</tr>
</thead>
<tbody>
<tr>
<td>$v_{j}^{n+1}$</td>
<td>0</td>
<td>1</td>
<td>0</td>
<td>$a_{j}^{n}$</td>
<td>0</td>
<td>1</td>
<td>0</td>
<td>0</td>
</tr>
</tbody>
</table>
An example of time evolution of SECA84 is shown in Fig. 6. We can express the motion rule of both ends of sequences 11...1 by L and R particles as ECA84 in the previous section. The motion rule is as follows:

- If \( L \) is adjacent to the left of \( R \), it does not move. Otherwise it moves to the adjacent left site to its nearest right \( R \).
- If \( R \) at site \( j \) is adjacent to the left of \( L \), it does not move. Otherwise it moves to its nearest right site if \( a_j^n = 1 \) and does not \( a_j^n = 0 \).

The flux \( q_j^n \) is defined by the momentum of \( L \) and \( R \) particles,

\[
q_j^n = \min(\min(a_j^n, v_{j-1}^n \oplus v_j^n) + v_{j+1}^n, 1 - v_j^n \oplus v_{j+1}^n),
\]

of which transition table is as follows.

<table>
<thead>
<tr>
<th>( v_{j-1}^n v_j^n v_{j+1}^n )</th>
<th>111</th>
<th>110</th>
<th>101</th>
<th>100</th>
<th>011</th>
<th>010</th>
<th>001</th>
<th>000</th>
</tr>
</thead>
<tbody>
<tr>
<td>( q_j^n )</td>
<td>1</td>
<td>0</td>
<td>0</td>
<td>( a_j^n )</td>
<td>1</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
</tbody>
</table>

The following is a schematic example showing the relation among \( v \), \( L \), \( R \) and \( q \).

\[
v_j^n: \ldots0001111000101001100\ldots
\]
\[
u_j^n: \ldots000L000R00LRLR0LOR00\ldots
\]
\[
q_j^n: \ldots0001110a00000a010a00\ldots
\]

Finally the mean flux of SECA84 is defined by

\[
Q = \lim_{n \to \infty} \frac{1}{K} \sum_{j=1}^{K} q_j^n.
\]

### 3.2 FD of SECA84

FD of SECA84 is a relation between the quadratic conserved quantity of \( v \) and the mean flux \( Q \). This relation can be transformed to that of the \( L \) and \( R \) particle system through the transformation \( u_j^n = v_{j-1}^n \oplus v_j^n \). Assume that \( \rho_1 \) denotes the density of \( L \) and \( R \) particle. It is equal to the conserved quantity \( \sigma_{01} + \sigma_{10} = 2\sigma_{01} \). Thus FD of SECA84 can be considered as a relation between \( \rho_1 \) and \( Q \).

Let us define a new notation \( \rho_{x_1x_2\ldots x_k}^n \) denoting the density of the pattern \( x_1x_2\ldots x_k \) in \( L \) and \( R \) particle system at time \( n \) where each \( x_i \) is 0, \( L \) or \( R \). Then \( \rho_L^n \) and \( \rho_R^n \) satisfy the following condition,

\[
\rho_L^n = \rho_R^n = \frac{\rho_1}{2},
\]

Thus \( \rho_L^n \) and \( \rho_R^n \) are conserved and we rewrite them as \( \rho_L \) and \( \rho_R \) removing the superscript \( n \). Moreover

\[
\rho_{0\ldots0L}^n = \rho_{R0\ldots0}^n,
\]

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holds since the position of $L$'s and $R$'s is alternate and we have
\[
\rho_{00\ldots OL}^n = \rho_{00\ldots OL}^0 + \rho_{0R\ldots OL}^n, \quad \rho_{R0\ldots 0}^n = \rho_{R0\ldots 00}^n + \rho_{R0\ldots 0L}^n.
\]
thus
\[
\rho_{00\ldots OL}^n - \rho_{R0\ldots 00}^n = \rho_{00\ldots OL}^n - \rho_{R0\ldots 0}^n = \cdots = \rho_{0L}^n - \rho_{R0}^n = \rho_{L} - \rho_{R} = 0.
\]
Note that the length of sequences $1\ldots 1$ of $\alpha$ is always equal to 1 or 2 for $n \geq 1$ according to the evolution rule (29). Thus there exist seven configurations $00, 0L, 0R, LR, R0, RL$ about the neighboring two sites in the $L$ and $R$ particle system for $n \geq 1$. Those densities are expressed by $\rho_{LR}, \rho_{R0}$ and $\rho_1$ as follows.

\[
\begin{align*}
\rho_{0L}^n &= \rho_{LR}^n, \\
\rho_{L0}^n &= \rho_{LOR}^n = \rho_{LR}^n, \\
\rho_{LR}^n &= \rho_{L} - \rho_{L0}^n = \frac{\rho_1}{2} - \rho_{R0}^n, \\
\rho_{RL}^n &= \rho_{R} - \rho_{R0}^n = \frac{\rho_1}{2} - \rho_{R0}^n, \\
\rho_{R0}^n &= 1 - (\rho_{LR}^n + \rho_{LO}^n + \rho_{RO}^n + \rho_{L0}^n + \rho_{RL}^n + \rho_{RR}^n) = 1 - \rho_1 - \rho_{R0}^n - \rho_{R0}^n.
\end{align*}
\]

Assume that average density of $\rho_{1x_2\ldots x_k}^n$ over $n$ converges to a constant $\rho_{x_1x_2\ldots x_k}$ for $n \to \infty$. Since the configuration $(u_{j}^{n+1}, u_{j+1}^{n+1}) = (0, R)$ is obtained iff $(u_{j}^{n}, u_{j+1}^{n}) = (R, 0)$ and $a_{j}^{n} = 1$, we have
\[
\rho_{R0} = \alpha \rho_{R0}.
\]
The particle $L$ moves to the right by one site iff $(u_{j}^{n}, u_{j+1}^{n}) = (L, 0)$ and $R$ moves to the right by one site iff $(u_{j}^{n}, u_{j+1}^{n}) = (R, 0)$ and $a_{j}^{n} = 1$. Therefore we obtain
\[
Q = \rho_{L0} + \alpha \rho_{R0} = 2 \alpha \rho_{R0}.
\]

Thus we express $\rho_{R0}$ by $\rho_1$ and $\alpha$ to derive the analytic expression of FD.

For this purpose, we derive the closed form of system of equations on $\rho_{R0}, \rho_1$ and $\alpha$ using equations derived by motion of particles and reduction relations about densities. The first equation is obtained by the transition probability of distribution of $u$ at time $n$ which gives $(u_{j}^{n+1}, u_{j+1}^{n+1}) = (R, 0)$ at time $n+1$.

<table>
<thead>
<tr>
<th>$u_{j-1}^n$</th>
<th>$u_{j}^n$</th>
<th>$u_{j+1}^n$</th>
<th>$u_{j+2}^n$</th>
<th>transition probability</th>
</tr>
</thead>
<tbody>
<tr>
<td>$R$</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>$1 - \alpha$</td>
</tr>
<tr>
<td>$R$</td>
<td>0</td>
<td>$L$</td>
<td>0</td>
<td>$\alpha$</td>
</tr>
<tr>
<td>$R$</td>
<td>$L$</td>
<td>0</td>
<td>0</td>
<td>1</td>
</tr>
</tbody>
</table>

From these distributions, we have
\[
\rho_{R0} = (1 - \alpha) \rho_{R0} + \alpha (\rho_{R00} + \rho_{R0L0}) + \rho_{RL0}.
\]
The second equation is obtained considering the distributions giving $(u_{j-1}^{n+1}, u_{j}^{n+1}, u_{j+1}^{n+1}) = (0, 0, 0)$.

<table>
<thead>
<tr>
<th>$u_{j-2}^n$</th>
<th>$u_{j-1}^n$</th>
<th>$u_{j}^n$</th>
<th>$u_{j+1}^n$</th>
<th>$u_{j+2}^n$</th>
<th>transition probability</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>1</td>
</tr>
<tr>
<td>$R$</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>$1 - \alpha$</td>
</tr>
<tr>
<td>$R$</td>
<td>0</td>
<td>0</td>
<td>$L$</td>
<td>0</td>
<td>$1 - \alpha$</td>
</tr>
<tr>
<td>0</td>
<td>0</td>
<td>0</td>
<td>$L$</td>
<td>0</td>
<td>1</td>
</tr>
</tbody>
</table>

Then we obtain
\[
\rho_{000} = \rho_{0000} + (1 - \alpha)(\rho_{R000} + \rho_{R00L0}) + \rho_{000L0}.
\]
Since there are 13 kinds of $\rho_{x_1x_2x_3}$ for $n \geq 1$, that is,
between conserved quantity and mean flux. We utilize the variable transformation between the system conserved quantity, and propose the method to derive the analytic expression of FD giving the relation

In this article, we introduce random variables to deterministic systems preserving their quadratic

4. Concluding remarks

By the definition of \( L \) and \( R \), we always have

One of the direct consequences of (37) is

Moreover, the equation

holds for \( n \geq 1 \) from the motion rule of \( L \) and \( R \).

The accurate numerical results support the reduction relation

for \( x_1x_2x_3 = 0L0, 0LR, 0R0, 0RL, LR0, LRL, RL0, RLR \). This kind of relation among densities is called ‘\( n \)-cluster approximation’ [15, 16]. Using these reduction relations together with (48), (49), (50) and (51), we can express \( \rho_{x_1x_2x_3} \) by \( \rho_{x_1}, \rho_{x_1x_2} \) and \( \rho_{R00} \).

Furthermore, we confirm the following reduction relations hold for any combination of \( x_i \) by the numerical calculations.

Thus \( \rho_{x_1x_2x_3x_4} \) and \( \rho_{x_1x_2x_3x_4x_5} \) can also be expressed by \( \rho_{x_1}, \rho_{x_1x_2} \) and \( \rho_{R00} \). Substituting the above relations into (44) and (46) and eliminating \( \rho_{R00} \), we obtain

Solving this quadratic equation,

is derived. Therefore, the mean flux becomes

from (42). Figure 7 shows comparison between the analytic expression and the numerical result. We can observe that both coincide well. If we consider the variable of horizontal axis is \( \sigma_{01} + \sigma_{10} \), this FD is nothing but that of SECA84.

4. Concluding remarks

In this article, we introduce random variables to deterministic systems preserving their quadratic conserved quantity, and propose the method to derive the analytic expression of FD giving the relation between conserved quantity and mean flux. We utilize the variable transformation between the system with the quadratic conserved quantity and that with the primary. In the derivation, we use three assumptions as follows:

\[
\begin{align*}
\rho_{000}^n, & \ ho_{00L}^n, \ ho_{00R}^n, \ ho_{0RL}^n, \\
\rho_{L0R}^n, & \ ho_{LRL}^n, \ ho_{R00}^n, \ ho_{R0L}^n, \ ho_{RL0}^n, \ ho_{RLR}^n, \\
\end{align*}
\]
If conserved quantity and stochastic parameter are given, average density of $\rho_{x_1...x_k}^n$ converges to a constant value for $n \to \infty$.

Reduction relation $\rho_{x_1x_2...x_{k-1}x_k} = \rho_{x_1x_2...x_{k-1}}\rho_{x_2...x_{k-1}x_k}/\rho_{x_2...x_{k-1}}$ holds for some patterns of $(x_1,...,x_k)$.

FD is determined uniquely by conserved quantity and stochastic parameter. It does not depend on initial distributions of 0 and 1.

We make numerical verification with some level of accuracy about the above assumptions. It is one of future problems to prove them exactly. There are other deterministic or stochastic systems with conserved quantity, but some of above assumptions are not satisfied generally. Therefore the assumptions are strong requirement for the dynamics of system and the conditions to support the assumptions are necessary to be clarified.

Moreover there are various systems of multi-valued or multi-neighbors with conserved quantities. In the nonlinear dynamical system theory, it is important to clarify the general structure of particle systems where exact analysis of the asymptotic behavior is possible and we expect the results obtained in this article can contribute to the problem.

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References


